

A Level Pure Mathematics

Practice Test 6: Differential Equations

Instructions:

Answer all questions. Show your working clearly.

Calculators may be used unless stated otherwise.

Time allowed: 2 hours

Section A: Advanced Theory

1. Explain these concepts:

- (a) Lipschitz continuity and solution uniqueness
- (b) Maximal intervals of existence
- (c) Blow-up phenomena in finite time
- (d) Invariant sets and first integrals
- (e) Hamiltonian systems and conservation
- (f) Poincaré maps and return times

2. Analyze equation types:

- (a) $\left(\frac{d^2y}{dx^2}\right)^4 + x\frac{dy}{dx} = y^3$
- (b) $\frac{d^7y}{dx^7} - 5\frac{d^5y}{dx^5} + 6y = e^{2x}$
- (c) $\sinh\left(\frac{dy}{dx}\right) - xy = 2$
- (d) $\frac{d^4y}{dx^4} + \left(\frac{d^2y}{dx^2}\right)^3 = x^4$
- (e) $\frac{dy}{dx} + y^{3/2} = x^{1/2}$ (nonlinear first-order)
- (f) $\frac{\partial^2 u}{\partial t^2} = \frac{\partial}{\partial x}\left(k(x)\frac{\partial u}{\partial x}\right)$ (variable coefficient PDE)

3. Verify solution families:

- (a) $y = C_1e^{5x} + C_2xe^{5x}$ satisfies $\frac{d^2y}{dx^2} - 10\frac{dy}{dx} + 25y = 0$
- (b) $y = x^3(C_1 + C_2 \ln x + C_3(\ln x)^2)$ satisfies $x^3\frac{d^3y}{dx^3} - 3x^2\frac{d^2y}{dx^2} + 6x\frac{dy}{dx} - 6y = 0$
- (c) $y = e^{-2x} \sin(3x)$ is a solution to $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 13y = 0$
- (d) $r^2 = x^2 + y^2$ gives implicit solutions to $x + y\frac{dy}{dx} = 0$

4. Form equations from curves:

- (a) $y = Ce^{-5x} + De^{2x} + x$ (exponential plus linear)
- (b) $y = e^{-2x}(C_1 \cos(4x) + C_2 \sin(4x))$ (damped oscillation)
- (c) $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$ (ellipses with fixed a, b)

(d) $y = \frac{C}{x^3}$ (inverse cubic law)

5. Stability and bifurcations:

- (a) For $\frac{dy}{dx} = \mu y - y^3$, find equilibria for different μ
- (b) Identify bifurcation points and types
- (c) Sketch bifurcation diagram
- (d) Analyze hysteresis effects and stability switching

Section B: Integration Techniques

6. Direct integration:

- (a) $\frac{dy}{dx} = 10x^4 - 8x^3 + 2$
- (b) $\frac{dy}{dx} = 5e^{-3x} - 1$
- (c) $\frac{dy}{dx} = \frac{12}{6x+1}$
- (d) $\frac{dy}{dx} = \cot^2(2x) + 1$
- (e) $\frac{dy}{dx} = \frac{6x^5}{x^6+64}$
- (f) $\frac{dy}{dx} = (4x^3 + 2x)e^{x^4+x^2}$

7. Boundary conditions:

- (a) $\frac{dy}{dx} = 24x^3 - 18x$, $y(1) = 4$
- (b) $\frac{dy}{dx} = 8e^{3x}$, $y(0) = 6$
- (c) $\frac{dy}{dx} = \cos(5x)$, $y(\pi/10) = 4$
- (d) $\frac{dy}{dx} = \frac{8}{x+6}$, $y(0) = \ln 6$ (for $x > -6$)
- (e) $\frac{dy}{dx} = 5x\sqrt{x^2 + 16}$, $y(0) = 12$

8. Higher-order integration:

- (a) $\frac{d^2y}{dx^2} = 30x^4 - 18x$, $y(0) = 6$, $y'(0) = -5$
- (b) $\frac{d^2y}{dx^2} = 5e^{3x}$, $y(0) = 4$, $y'(0) = 1$
- (c) $\frac{d^3y}{dx^3} = 48x^3$, $y(0) = 2$, $y'(0) = 5$, $y''(0) = -4$
- (d) $\frac{d^2y}{dx^2} = \sin(5x)$, $y(0) = 3$, $y(\pi/10) = 2$

9. Physical motion:

- (a) Acceleration $a = 15t - 12$. Find $v(t)$ and $s(t)$ if $v(0) = 5$, $s(0) = -3$.
- (b) Ball thrown downward at 20 m/s from 150m. Find impact time and velocity.
- (c) Harmonic motion: $\frac{d^2x}{dt^2} = -49x$. Solve for $x(0) = 2$, $\dot{x}(0) = 7$.
- (d) Beam deflection with distributed load proportional to x^3 .

10. Growth models:

- (a) Exponential: $\frac{dP}{dt} = 0.18P$. If $P(0) = 300$, find tripling time.
- (b) Decay: $\frac{dN}{dt} = -0.06N$. Find time for 75% reduction.
- (c) Investment: $\frac{dA}{dt} = 0.1A + 1000$. Solve if $A(0) = 8000$.
- (d) Autocatalytic: $\frac{dx}{dt} = kx(a - x)$ where a is total amount.

Section C: Variable Separation

11. Separable forms:

(a) $\frac{dy}{dx} = 10xy^6$

(b) $\frac{dy}{dx} = \frac{y^5}{x^4}$

(c) $\frac{dy}{dx} = e^{5x-4y}$

(d) $\frac{dy}{dx} = \frac{x^4 \cos x}{y^5}$

(e) $\frac{dy}{dx} = \frac{\sin x}{\cos^2 y}$

(f) $\frac{dy}{dx} = \frac{x^4 y}{x^5 + 243}$

12. Initial conditions:

(a) $\frac{dy}{dx} = 8xy, y(0) = 5$

(b) $\frac{dy}{dx} = \frac{5y}{x}, y(1) = 15$ (for $x > 0$)

(c) $\frac{dy}{dx} = \frac{x^6}{y^5}, y(0) = 4$

(d) $\frac{dy}{dx} = y(7 - y), y(0) = 2$

(e) $\frac{dy}{dx} = \frac{5x}{\sqrt{36 - y^2}}, y(0) = 0$

13. Complex separable:

(a) $(25 + y^2) \frac{dy}{dx} = 6xy$

(b) $\frac{dy}{dx} = \frac{ye^{6x}}{x^6 + 1}$

(c) $\cos^4 y \frac{dy}{dx} = \sin(4x)$

(d) $\frac{dy}{dx} = \frac{x^5(1+y^2)}{y(1+x^6)}$

(e) $y^4 \ln y \frac{dy}{dx} = x^5$

14. Applications:

(a) Virus spread: $\frac{dI}{dt} = 0.2I, I(0) = 50$. When does $I = 1000$?

(b) Nuclear waste: $\frac{dW}{dt} = -0.08W$. Find 90% decay time.

(c) Thermal equilibrium: $\frac{dT}{dt} = -k(T - 10)$. Object 120°C to 90°C in 4 minutes.

(d) Gompertz growth: $\frac{dP}{dt} = rP \ln\left(\frac{K}{P}\right)$ where K is limit.

15. Separability analysis:

(a) $\frac{dy}{dx} = x^2y + xy^3$ (separable)

(b) $\frac{dy}{dx} = x^2 + xy + y^3$ (not separable)

(c) $\frac{dy}{dx} = \tan(x - 2y)$ (not separable)

(d) $\frac{dy}{dx} = e^{4x+3y}$ (separable)

(e) $\frac{dy}{dx} = \frac{x^3y^3}{x^2+1}$ (separable)

Section D: Linear First-Order Systems

16. Integrating factor solutions:

- (a) $\frac{dy}{dx} + 8y = e^{7x}$
- (b) $\frac{dy}{dx} - 6y = 5x^5$
- (c) $\frac{dy}{dx} + \frac{7y}{x} = x^6$ (for $x > 0$)
- (d) $\frac{dy}{dx} + 3y \sin x = \cos x \sin x$
- (e) $x \frac{dy}{dx} + 7y = x^5$
- (f) $\frac{dy}{dx} + 6xy = 4xe^{-3x^2}$

17. Boundary problems:

- (a) $\frac{dy}{dx} + 7y = 21e^{5x}$, $y(0) = 4$
- (b) $\frac{dy}{dx} - 5y = 15x$, $y(0) = 3$
- (c) $\frac{dy}{dx} + 6y = 18$, $y(0) = 0$
- (d) $\frac{dy}{dx} + \frac{5y}{x} = 10x$, $y(1) = 8$ (for $x > 0$)

18. Advanced linear:

- (a) $\frac{dy}{dx} + 3y \csc x = \cot x \csc x$
- (b) $(x^2 + 16) \frac{dy}{dx} + 2xy = x^2 + 16$
- (c) $\frac{dy}{dx} + \frac{6y}{x^2+1} = \frac{6x}{x^2+1}$
- (d) $x^6 \frac{dy}{dx} + 5x^5y = x^8$ (for $x > 0$)

19. Engineering systems:

- (a) Inductor circuit: $L \frac{di}{dt} + Ri = V_0 e^{-t/\tau}$ with exponential decay.
- (b) Chemical reactor: 500L tank, reactant enters at 6 L/min (4 mol/L), exits at 6 L/min.
- (c) Pension fund: $\frac{dP}{dt} = 0.11P - 3000$ (11% growth, £3000 withdrawal).
- (d) Heat transfer: $mc \frac{dT}{dt} + hA(T - T_\infty) = Q(t)$ with time-varying heat source.

20. Solution verification:

- (a) Solve $\frac{dy}{dx} = 7xy + 7x$ by separation
- (b) Solve as linear: $\frac{dy}{dx} - 7xy = 7x$
- (c) Verify solution equivalence
- (d) Compare computational requirements

Section E: Second-Order Homogeneous

21. Characteristic methods:

- (a) $\frac{d^2y}{dx^2} - 10 \frac{dy}{dx} + 21y = 0$
- (b) $\frac{d^2y}{dx^2} + 16 \frac{dy}{dx} + 64y = 0$
- (c) $\frac{d^2y}{dx^2} - 14 \frac{dy}{dx} + 53y = 0$
- (d) $\frac{d^2y}{dx^2} + 100y = 0$
- (e) $\frac{d^2y}{dx^2} - 81y = 0$

(f) $\frac{d^2y}{dx^2} + 14\frac{dy}{dx} + 50y = 0$

22. Root classification:

- (a) $m^2 - 14m + 45 = 0$ (distinct real)
- (b) $m^2 + 18m + 81 = 0$ (repeated real)
- (c) $m^2 + 10m + 61 = 0$ (complex conjugate)
- (d) $m^2 - 144 = 0$ (distinct real)
- (e) $m^2 + 36 = 0$ (pure imaginary)

23. Boundary value problems:

- (a) $\frac{d^2y}{dx^2} - 15\frac{dy}{dx} + 50y = 0$, $y(0) = 5$, $y'(0) = 3$
- (b) $\frac{d^2y}{dx^2} + 14\frac{dy}{dx} + 49y = 0$, $y(0) = 3$, $y'(0) = -5$
- (c) $\frac{d^2y}{dx^2} + 64y = 0$, $y(0) = 0$, $y'(0) = 8$
- (d) $\frac{d^2y}{dx^2} - 16\frac{dy}{dx} + 65y = 0$, $y(0) = 4$, $y'(0) = 6$

24. System dynamics:

- (a) Exponential solutions and growth rates
- (b) Oscillatory behavior with frequency analysis
- (c) Damping ratios and stability margins
- (d) Phase relationships and mode shapes

25. Higher dimensions:

- (a) $\frac{d^3y}{dx^3} - 7\frac{d^2y}{dx^2} + 14\frac{dy}{dx} - 8y = 0$
- (b) $\frac{d^4y}{dx^4} - 2401y = 0$
- (c) General theory for n th order systems

Section F: Forced Second-Order

26. Particular solutions:

- (a) $\frac{d^2y}{dx^2} - 9\frac{dy}{dx} + 20y = 40$
- (b) $\frac{d^2y}{dx^2} + 64y = 192x^2$
- (c) $\frac{d^2y}{dx^2} - \frac{dy}{dx} - 42y = e^{7x}$
- (d) $\frac{d^2y}{dx^2} + 49y = \cos(6x)$
- (e) $\frac{d^2y}{dx^2} - 49y = 7e^{7x}$
- (f) $\frac{d^2y}{dx^2} + 12\frac{dy}{dx} + 36y = x^2 + 6$

27. Resonance phenomena:

- (a) $\frac{d^2y}{dx^2} + 64y = \sin(8x)$ (resonance)
- (b) $\frac{d^2y}{dx^2} - 13\frac{dy}{dx} + 42y = e^{6x}$ (resonance)
- (c) $\frac{d^2y}{dx^2} + 25y = \cos(5x)$ (resonance)
- (d) Amplitude growth and instability

28. Complete solutions:

- (a) $\frac{d^2y}{dx^2} + 36y = 72, y(0) = 5, y'(0) = 0$
- (b) $\frac{d^2y}{dx^2} - 36y = 72x, y(0) = 0, y'(0) = 6$
- (c) $\frac{d^2y}{dx^2} + 10\frac{dy}{dx} + 25y = 25e^{-5x}, y(0) = 4, y'(0) = -8$

29. Trial function methods:

- (a) Polynomial, exponential, trigonometric forcing
- (b) Product rules and combination techniques
- (c) Resonance modification strategies
- (d) Superposition principle applications

30. Alternative approaches:

- (a) Variation of parameters: $\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 16y = \frac{e^{4x}}{x}$
- (b) Wronskian construction and integration
- (c) Green's function formulation

Section G: Physical Applications

31. Oscillating systems:

- (a) Mass-spring: $m\frac{d^2x}{dt^2} + kx = 0$ with $x(0) = 8, \dot{x}(0) = 0, m = 6 \text{ kg}, k = 54 \text{ N/m}$
- (b) Calculate resonant frequency and energy distribution
- (c) Torsional vibrations with polar moment of inertia
- (d) Multi-degree-of-freedom systems with coupling

32. Damped dynamics:

- (a) $m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = 0$ with $m = 1, c = 9, k = 14$ (overdamped)
- (b) Critical: $m = 1, c = 14, k = 49$ with $x(0) = 6, \dot{x}(0) = -7$
- (c) Underdamped: $m = 4, c = 12, k = 40$ with $x(0) = 5, \dot{x}(0) = 0$
- (d) Quality factor and bandwidth analysis

33. External excitation:

- (a) $\frac{d^2x}{dt^2} + 81x = 162 \cos(8t)$ with zero initial conditions
- (b) Transfer function and frequency response
- (c) Resonance: $\frac{d^2x}{dt^2} + 64x = 128 \cos(8t)$
- (d) Nonlinear resonance and jump phenomena

34. Circuit dynamics:

- (a) RLC series: $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{q}{C} = V(t)$
- (b) Parameters: $L = 1.5 \text{ H}, R = 12, C = 0.06 \text{ F}, V = 36 \text{ V}$
- (c) Transient analysis and steady-state response
- (d) Power dissipation and energy storage

35. Biological systems:

- (a) Population oscillations: $\frac{d^2P}{dt^2} + a\frac{dP}{dt} + bP = f(t)$
- (b) Neural dynamics and action potential propagation
- (c) Ecosystem stability and species interactions
- (d) Epidemiological models with time delays

Section H: Advanced Methods

36. Special equation types:

- (a) Homogeneous: $\frac{dy}{dx} = \frac{6x+5y}{4x}$ (substitute $v = \frac{y}{x}$)
- (b) Bernoulli: $\frac{dy}{dx} + 7y = 5xy^6$ (substitute $v = y^{1-n}$)
- (c) Exact: $(8x^7 + 6y)dx + (6x + 10y)dy = 0$
- (d) Clairaut: $y = x\frac{dy}{dx} + \left(\frac{dy}{dx}\right)^2$

37. Reduction techniques:

- (a) $\frac{d^2y}{dx^2} + \frac{6}{x}\frac{dy}{dx} = 0$ (substitute $v = \frac{dy}{dx}$)
- (b) $y\frac{d^2y}{dx^2} = 6\left(\frac{dy}{dx}\right)^2$
- (c) Euler: $x^2\frac{d^2y}{dx^2} + 9x\frac{dy}{dx} + 16y = 0$
- (d) Phase plane reduction for autonomous systems

38. Matrix systems:

- (a) $\frac{dx}{dt} = 7x + 5y, \frac{dy}{dt} = 5x + 7y$
- (b) Eigenvalue decomposition and modal analysis
- (c) Spiral, node, and saddle point classification
- (d) Lyapunov stability and basin boundaries

39. Transform techniques:

- (a) Laplace: $\frac{d^2y}{dt^2} + 6\frac{dy}{dt} + 10y = H(t)$ (Heaviside function)
- (b) Transfer functions and system identification
- (c) Fourier series for periodic forcing
- (d) Z-transforms for discrete systems

40. Boundary problems:

- (a) $\frac{d^2y}{dx^2} + \lambda^2y = 0$ with $y(0) = y(2\pi) = 0$
- (b) Sturm-Liouville eigenvalue problems
- (c) Green's functions and integral equations
- (d) Variational principles and weak solutions

Section I: Capstone Project

41. Select comprehensive modeling project:

- (a) Pandemic dynamics with behavioral responses
- (b) Climate tipping cascades and feedback loops
- (c) Financial contagion and systemic risk
- (d) Neuronal networks and brain dynamics
- (e) Quantum mechanical tunneling effects
- (f) Aerospace trajectory optimization

Complete investigation:

- (a) Literature review and problem formulation

- (b) Mathematical model development and validation
- (c) Scaling analysis and dimensionless parameters
- (d) Analytical approximations and exact solutions
- (e) Numerical simulation and computational methods
- (f) Parameter estimation and uncertainty quantification
- (g) Sensitivity analysis and robustness testing
- (h) Model comparison and selection criteria
- (i) Policy implications and decision support
- (j) Future research directions and open questions

42. Advanced numerics:

- (a) Adaptive methods for $\frac{dy}{dx} = \lambda(y^2 - 1)$, $y(0) = 0$
- (b) Stiff system solvers and implicit methods
- (c) Shooting and collocation for boundary problems
- (d) Spectral methods and pseudospectral approximation

43. Mathematical theory:

- (a) Dynamical systems and chaos theory
- (b) Bifurcation analysis and normal forms
- (c) Perturbation methods and asymptotic analysis
- (d) Homogenization and multiple scale techniques

44. Integration and synthesis:

- (a) Unified classification framework
- (b) Computational complexity and algorithm selection
- (c) Historical evolution and future trends
- (d) Interdisciplinary connections and applications
- (e) Research methodology and scientific computing

Answer Space

Use this space for your working and answers.

END OF TEST

Total marks: 250

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